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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	2025 On 07-November-24			Bond Future	185.5871	185.6257	185.5871	185.6257	9,240
23/08/2024	2029 On 07-November-24			Bond Future	133.9434	133.9736	133.9434	133.9736	8,952
23/08/2024	2029 On 06-February-25			Bond Future	136.7726	136.8133	136.7726	136.8133	0
23/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4372.6300	4413.2700	4.3726	4.4133	0
23/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2029 On 08-May-25			Bond Future	138.1029	138.1854	138.1029	138.1854	0
23/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	252.8500	335.3800	0.2529	0.3354	0
23/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2029 On 07-August-25			Bond Future	140.8555	140.9651	140.8555	140.9651	0
23/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3445.5000	3555.1100	3.4455	3.5551	0
23/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2029 On 06-November-25			Bond Future	142.1665	142.3005	142.1665	142.3005	0
23/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2376.5100	2510.4600	2.3765	2.5105	0
23/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2030 On 07-November-24			Bond Future	9.1104	9.2168	97.7079	97.2870	176,106
23/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4341.4900	3959.0700	4.3415	3.9591	600
23/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	99.0500	137.4800	0.0991	0.1375	0
23/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6123.1100	5715.1400	6.1231	5.7151	600
23/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	28.7300	41.6100	0.0287	0.0416	0
23/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6230.6600	5821.8300	6.2307	5.8218	0
23/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	26.6500	38.6700	0.0267	0.0387	0
23/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6266.5000	5857.3900	6.2665	5.8574	0
23/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	25.9800	37.7200	0.0260	0.0377	0
23/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6302.3200	5892.9500	6.3023	5.8930	0
23/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	25.3200	36.8000	0.0253	0.0368	0
23/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10352.9700	9932.4800	10.3530	9.9325	0
23/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.5600	0.9200	0.0006	0.0009	600
23/08/2024	2030 On 06-February-25			Bond Future	9.1471	9.2581	95.7381	95.3156	0
23/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	772.8600	650.1600	0.7729	0.6502	800
23/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2574.7000	2874.4800	2.5747	2.8745	0
23/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1587.2800	1386.1400	1.5873	1.3861	800
23/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1461.7200	1683.0600	1.4617	1.6831	0
23/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2807.0800	2526.4000	2.8071	2.5264	0
23/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	763.7700	905.5700	0.7638	0.9056	800
23/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5829.0000	5454.6200	5.8290	5.4546	0
23/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	196.9800	245.0800	0.1970	0.2451	0
23/08/2024	2030 On 08-May-25			Bond Future	9.2213	9.3316	97.6434	97.2416	0
23/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	981.6300	866.3500	0.9816	0.8664	800
23/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	2983.9700	3270.5300	2.9840	3.2705	0
23/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1782.4200	1605.7200	1.7824	1.6057	800
23/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1933.3400	2158.4800	1.9333	2.1585	0
23/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3506.5400	3244.1100	3.5065	3.2441	0
23/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	960.6900	1100.1000	0.9607	1.1001	0
23/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3664.9300	3396.6200	3.6649	3.3966	0
23/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	907.4100	1040.9400	0.9074	1.0409	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4543.7100	4247.1100	4.5437	4.2471	1,640
23/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	667.2700	772.5100	0.6673	0.7725	0
23/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5645.8200	5322.1900	5.6458	5.3222	2,280
23/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	462.2000	540.4100	0.4622	0.5404	0
23/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9179.9100	8803.0900	9.1799	8.8031	0
23/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	113.7400	138.7600	0.1137	0.1388	1,640
23/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10468.4700	10081.2400	10.4685	10.0812	0
23/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	59.1500	73.7600	0.0592	0.0738	2,280
23/08/2024	2030 On 07-August-25			Bond Future	9.3100	9.4228	95.5550	95.1630	0
23/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4811.4500	4527.8100	4.8115	4.5278	1,054
23/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	840.7000	949.0600	0.8407	0.9491	0
23/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6540.0100	6220.2700	6.5400	6.2203	0
23/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	515.5500	587.8100	0.5156	0.5878	0
23/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9388.0200	9028.0500	9.3880	9.0281	0
23/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	188.7300	220.7600	0.1887	0.2208	1,054
23/08/2024	2030 On 06-November-25			Bond Future	9.4081	9.5244	97.4037	97.0188	0
23/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2495.2600	2298.5500	2.4953	2.2986	0
23/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2058.6700	2246.9000	2.0587	2.2469	0
23/08/2024	2032 On 07-November-24			Bond Future	9.8828	9.9738	92.5410	92.0990	101,559
23/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1057.0500	889.2300	1.0571	0.8892	50
23/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1707.2200	1981.4800	1.7072	1.9815	0
23/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1323.9300	1125.4400	1.3239	1.1254	1,500
23/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1435.0600	1678.6500	1.4351	1.6787	1,500
23/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1428.7700	1217.7100	1.4288	1.2177	100
23/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1344.8800	1575.9000	1.3449	1.5759	0
23/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3798.2300	3433.9700	3.7982	3.4340	0
23/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	385.5700	463.3900	0.3856	0.4634	200
23/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5881.8400	5467.5900	5.8818	5.4676	600
23/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	141.0200	168.8500	0.1410	0.1689	0
23/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7404.6100	6974.7300	7.4046	6.9747	0
23/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	67.7400	79.9400	0.0677	0.0799	0
23/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7447.0200	7016.8500	7.4470	7.0169	0
23/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	66.3600	78.2700	0.0664	0.0783	0
23/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7489.4600	7058.9700	7.4895	7.0590	0

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23/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	65.0500	76.6400	0.0651	0.0766	0
23/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7998.0900	7564.6600	7.9981	7.5647	600
23/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	50.8600	59.5100	0.0509	0.0595	0
23/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8125.1000	7691.0500	8.1251	7.6911	1,615
23/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	47.8200	55.8500	0.0478	0.0559	0
23/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13510.6800	13068.7000	13.5107	13.0687	0
23/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.6900	0.7900	0.0007	0.0008	600
23/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15115.7400	14673.6800	15.1157	14.6737	0
23/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	1,615
23/08/2024	2032 On 06-February-25			Bond Future	9.9515	10.0455	94.4730	94.0284	0
23/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	904.8700	787.6000	0.9049	0.7876	800
23/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3472.2200	3799.5700	3.4722	3.7996	0
23/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1894.4900	1695.8800	1.8945	1.6959	800
23/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2044.1500	2290.1600	2.0442	2.2902	0
23/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3959.6400	3654.8500	3.9596	3.6549	0
23/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	900.9900	1040.8200	0.9010	1.0408	800
23/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8143.6200	7742.5400	8.1436	7.7425	0
23/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	218.4400	261.9800	0.2184	0.2620	0
23/08/2024	2032 On 08-May-25			Bond Future	10.0437	10.1362	92.1903	91.7648	0
23/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1177.5200	1058.2200	1.1775	1.0582	800
23/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4110.8100	4417.0500	4.1108	4.4171	0
23/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2145.3600	1962.7600	2.1454	1.9628	800
23/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2717.7000	2960.6400	2.7177	2.9606	0
23/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5000.8200	4702.4600	5.0008	4.7025	0
23/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1115.3300	1242.5100	1.1153	1.2425	0
23/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5201.8100	4897.7600	5.2018	4.8978	0
23/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1055.0700	1176.5600	1.0551	1.1766	800
23/08/2024	2032 On 07-August-25			Bond Future	10.1463	10.2399	94.0035	93.5864	0
23/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8667.2700	8345.4400	8.6673	8.3454	0
23/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	795.1000	890.3800	0.7951	0.8904	0
23/08/2024	2032 On 06-November-25			Bond Future	10.2656	10.3608	91.6613	91.2502	0
23/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3565.2100	3350.7800	3.5652	3.3508	0
23/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2899.8600	3096.4600	2.8999	3.0965	0
23/08/2024	2033 On 07-November-24			Bond Future	127.0487	126.8823	127.0487	126.8823	6,936

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23/08/2024	2033 On 06-February-25			Bond Future	129.7325	129.5719	129.7325	129.5719	0
23/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4792.5100	4631.9300	4.7925	4.6319	0
23/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2033 On 08-May-25			Bond Future	130.8213	130.6962	130.8213	130.6962	0
23/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	201.2800	76.1900	0.2013	0.0762	0
23/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2033 On 07-August-25			Bond Future	133.4291	133.3256	133.4291	133.3256	0
23/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4779.1000	4675.6300	4.7791	4.6756	0
23/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2033 On 06-November-25			Bond Future	134.4920	134.4073	134.4920	134.4073	0
23/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1352.0100	1267.2900	1.3520	1.2673	0
23/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2037 On 07-November-24			Bond Future	11.0210	11.1123	85.6671	85.1379	190,787
23/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8461.6800	7963.5900	8.4617	7.9636	0
23/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	87.8300	119.0200	0.0878	0.1190	0
23/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8509.8900	8011.2500	8.5099	8.0113	0
23/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	85.9900	116.6300	0.0860	0.1166	0
23/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8558.1300	8058.9600	8.5581	8.0590	0
23/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	84.2200	114.3300	0.0842	0.1143	0
23/08/2024	2037 On 06-February-25			Bond Future	11.1107	11.2043	83.1952	82.6611	0
23/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9110.8000	8640.2500	9.1108	8.6403	0
23/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	376.2600	439.8000	0.3763	0.4398	0
23/08/2024	2037 On 08-May-25			Bond Future	11.2235	11.3163	84.8501	84.3307	3,975
23/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6811.5700	6444.1000	6.8116	6.4441	0
23/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1313.2200	1465.1900	1.3132	1.4652	0
23/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8020.8100	7624.7900	8.0208	7.6248	15,000
23/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1013.9700	1137.3900	1.0140	1.1374	0
23/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11124.3500	10676.1300	11.1244	10.6761	7,500
23/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	526.8500	598.0700	0.5269	0.5981	0
23/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11325.3700	10874.0500	11.3254	10.8741	7,500
23/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	497.3100	565.4300	0.4973	0.5654	0
23/08/2024	2037 On 07-August-25			Bond Future	11.3467	11.4405	82.2586	81.7443	0
23/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1891.9000	1798.3300	1.8919	1.7983	2,341
23/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6449.5200	6870.2600	6.4495	6.8703	0

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23/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2069.6700	1897.4200	2.0697	1.8974	200
23/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	6095.0200	6437.0800	6.0950	6.4371	0
23/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4035.0800	3839.4100	4.0351	3.8394	0
23/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3632.5400	3951.1800	3.6325	3.9512	2,541
23/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6538.5500	6253.5900	6.5386	6.2536	0
23/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2173.9300	2403.2800	2.1739	2.4033	2,541
23/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9707.8300	9345.0800	9.7078	9.3451	0
23/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1221.8000	1373.3600	1.2218	1.3734	0
23/08/2024	2037 On 06-November-25			Bond Future	11.4730	11.5682	83.8482	83.3365	0
23/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4719.1600	4478.4800	4.7192	4.4785	0
23/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3877.6600	4148.7100	3.8777	4.1487	0
23/08/2024	2038 On 07-November-24			Bond Future	138.8429	138.6435	138.8429	138.6435	3,218
23/08/2024	2038 On 06-February-25			Bond Future	139.6627	139.4693	139.6627	139.4693	0
23/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4432.6600	4239.3300	4.4327	4.2393	0
23/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2038 On 08-May-25			Bond Future	142.4783	142.3230	142.4783	142.3230	0
23/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2798.2700	2643.0300	2.7983	2.6430	0
23/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2038 On 07-August-25			Bond Future	143.1616	143.0296	143.1616	143.0296	0
23/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3601.5900	3469.6100	3.6016	3.4696	0
23/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2038 On 06-November-25			Bond Future	145.9701	145.8580	145.9701	145.8580	0
23/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2090.1400	1977.9800	2.0901	1.9780	0
23/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2040 On 07-November-24			Bond Future	11.2783	11.3696	86.1167	85.5450	113,530
23/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5360.8000	4900.9700	5.3608	4.9010	640
23/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	422.2900	534.1600	0.4223	0.5342	0
23/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7885.1900	7363.4900	7.8852	7.3635	0
23/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	157.0600	207.0600	0.1571	0.2071	640
23/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9109.6900	8571.0500	9.1097	8.5711	0
23/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	96.5400	129.6000	0.0965	0.1296	0
23/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9160.5600	8621.3600	9.1606	8.6214	0
23/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	94.6000	127.1000	0.0946	0.1271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9211.3800	8671.6100	9.2114	8.6716	0
23/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	92.6700	124.6000	0.0927	0.1246	0
23/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10674.8300	10122.2200	10.6748	10.1222	0
23/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	51.3700	70.4600	0.0514	0.0705	640
23/08/2024	2040 On 06-February-25			Bond Future	11.3700	11.4637	83.4036	82.8262	14
23/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1604.8200	1411.3300	1.6048	1.4113	780
23/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3946.0100	4329.9100	3.9460	4.3299	0
23/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3881.3000	3539.0100	3.8813	3.5390	0
23/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1873.8100	2108.9100	1.8738	2.1089	780
23/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5979.2800	5553.2400	5.9793	5.5532	0
23/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1067.5500	1218.9000	1.0676	1.2189	780
23/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9430.3400	8926.0100	9.4303	8.9260	0
23/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	452.1000	525.1600	0.4521	0.5252	0
23/08/2024	2040 On 08-May-25			Bond Future	11.4830	11.5760	85.0624	84.4989	3,900
23/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7855.6100	7440.6100	7.8556	7.4406	0
23/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1292.7000	1441.2600	1.2927	1.4413	0
23/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8371.0900	7944.0900	8.3711	7.9441	15,000
23/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1167.9000	1304.4600	1.1679	1.3045	0
23/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11341.3200	10862.0500	11.3413	10.8621	7,500
23/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	662.2600	746.5500	0.6623	0.7466	0
23/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11648.0600	11164.7500	11.6481	11.1648	7,500
23/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	625.3600	705.6100	0.6254	0.7056	0
23/08/2024	2040 On 07-August-25			Bond Future	11.6056	11.6997	82.2241	81.6649	0
23/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10529.6900	10129.8500	10.5297	10.1299	0
23/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1327.8100	1487.2300	1.3278	1.4872	0
23/08/2024	2040 On 06-November-25			Bond Future	11.7305	11.8260	83.8126	83.2550	0
23/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4981.8600	4718.7000	4.9819	4.7187	0
23/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4342.8400	4637.2800	4.3428	4.6373	0
23/08/2024	2044 On 07-November-24			Bond Future	11.3605	11.4312	82.2133	81.7575	80,978
23/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4546.9000	4208.3300	4.5469	4.2083	0
23/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	576.3200	693.4700	0.5763	0.6935	13,875
23/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5789.3200	5414.2100	5.7893	5.4142	0
23/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	353.7400	434.3500	0.3537	0.4344	9,540
23/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7069.3400	6667.7500	7.0693	6.6678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	214.8800	269.0100	0.2149	0.2690	11,405
23/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9127.9100	8699.6600	9.1279	8.6997	0
23/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	94.8200	122.2900	0.0948	0.1223	0
23/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9179.0600	8750.3400	9.1791	8.7503	0
23/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	92.9000	119.9000	0.0929	0.1199	0
23/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9230.1400	8800.9500	9.2301	8.8010	0
23/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	90.9800	117.5100	0.0910	0.1175	0
23/08/2024	2044 On 06-February-25			Bond Future	11.4480	11.5203	79.5439	79.0846	0
23/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4918.2100	4617.3600	4.9182	4.6174	449
23/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1518.7500	1677.1300	1.5188	1.6771	0
23/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7145.7400	6788.8700	7.1457	6.7889	449
23/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	867.8800	970.2400	0.8679	0.9702	0
23/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9568.4900	9171.3100	9.5685	9.1713	0
23/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	483.7500	545.8000	0.4838	0.5458	0
23/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12926.7800	12495.8100	12.9268	12.4958	0
23/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	195.2500	223.5100	0.1953	0.2235	449
23/08/2024	2044 On 08-May-25			Bond Future	11.5548	11.6259	81.1259	80.6817	0
23/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1711.2700	1601.1900	1.7113	1.6012	2,490
23/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5866.3500	6200.4700	5.8664	6.2005	0
23/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3839.6000	3634.2300	3.8396	3.6342	0
23/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3245.3400	3484.1700	3.2453	3.4842	2,490
23/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6763.2000	6471.7600	6.7632	6.4718	0
23/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1731.3600	1884.1200	1.7314	1.8841	2,490
23/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8125.8200	7805.5700	8.1258	7.8056	0
23/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1324.7800	1448.7300	1.3248	1.4487	0
23/08/2024	2044 On 07-August-25			Bond Future	11.6703	11.7416	78.3354	77.8971	0
23/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10693.4600	10397.8000	10.6935	10.3978	0
23/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1396.0600	1538.6500	1.3961	1.5387	0
23/08/2024	2044 On 06-November-25			Bond Future	11.7872	11.8592	79.8484	79.4137	0
23/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5086.5700	4896.4900	5.0866	4.8965	0
23/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4526.8900	4771.5600	4.5269	4.7716	0
23/08/2024	2046 On 07-November-24			Bond Future	119.8113	120.0198	119.8113	120.0198	18,098
23/08/2024	2046 On 06-February-25			Bond Future	122.3420	122.5636	122.3420	122.5636	0
23/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8332.0000	8553.5700	8.3320	8.5536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2046 On 08-May-25			Bond Future	122.5644	122.8274	122.5644	122.8274	0
23/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	594.3700	857.3700	0.5944	0.8574	0
23/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2046 On 07-August-25			Bond Future	125.0062	125.2969	125.0062	125.2969	0
23/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6316.1600	6606.8900	6.3162	6.6069	0
23/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2046 On 06-November-25			Bond Future	125.1733	125.4893	125.1733	125.4893	0
23/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	79.3400	0.0000	0.0793	0
23/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	236.7400	0.0000	0.2367	0.0000	0
23/08/2024	2050 On 07-November-24			Bond Future	121.0788	121.1044	121.0788	121.1044	15,391
23/08/2024	2050 On 06-February-25			Bond Future	121.2817	121.3167	121.2817	121.3167	582
23/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5681.7400	5716.6900	5.6817	5.7167	0
23/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2050 On 08-May-25			Bond Future	123.7267	123.7991	123.7267	123.7991	0
23/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2566.7300	2639.0700	2.5667	2.6391	0
23/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2050 On 07-August-25			Bond Future	123.7889	123.8855	123.7889	123.8855	0
23/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3898.9000	3995.5300	3.8989	3.9955	0
23/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	2050 On 06-November-25			Bond Future	126.2171	126.3349	126.2171	126.3349	0
23/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1797.0700	1914.8600	1.7971	1.9149	0
23/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	AL37 On 07-November-24			Index Future	1047.6110	1042.9790	1047.6110	1,042.9790	0
23/08/2024	AL37 On 06-February-25			Index Future	1069.4890	1064.8370	1069.4890	1,064.8370	0
23/08/2024	AL37 On 08-May-25			Index Future	1090.8190	1086.3950	1090.8190	1,086.3950	0
23/08/2024	AL37 On 07-August-25			Index Future	1112.3330	1108.0220	1112.3330	1,108.0220	0
23/08/2024	AL37 On 06-November-25			Index Future	1133.9560	1129.7350	1133.9560	1,129.7350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	AL7T On 07-November-24			Index Future	1245.8720	1239.5250	1245.8720	1,239.5250	0
23/08/2024	AL7T On 06-February-25			Index Future	1271.8900	1265.5020	1271.8900	1,265.5020	0
23/08/2024	AL7T On 08-May-25			Index Future	1297.2570	1291.1230	1297.2570	1,291.1230	0
23/08/2024	AL7T On 07-August-25			Index Future	1322.8430	1316.8260	1322.8430	1,316.8260	0
23/08/2024	AL7T On 06-November-25			Index Future	1348.5570	1342.6310	1348.5570	1,342.6310	0
23/08/2024	ALBI On 07-November-24			Index Future	1075.5060	1070.2130	1075.5060	1,070.2130	121
23/08/2024	ALBI On 06-February-25			Index Future	1097.9660	1092.6420	1097.9660	1,092.6420	0
23/08/2024	ALBI On 08-May-25			Index Future	1119.8640	1114.7630	1119.8640	1,114.7630	0
23/08/2024	ALBI On 07-August-25			Index Future	1141.9510	1136.9550	1141.9510	1,136.9550	0
23/08/2024	ALBI On 06-November-25			Index Future	1164.1490	1159.2360	1164.1490	1,159.2360	0
23/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	ES33 On 07-November-24			Bond Future	11.3698	11.4561	79.9491	79.5452	0
23/08/2024	ES33 On 06-February-25			Bond Future	11.4924	11.5814	81.6376	81.2310	0
23/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7906.0500	7499.4000	7.9061	7.4994	0
23/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES33 On 08-May-25			Bond Future	11.6343	11.7219	79.4825	79.0916	0
23/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4710.5200	4319.6300	4.7105	4.3196	0
23/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES33 On 07-August-25			Bond Future	11.7876	11.8760	81.0637	80.6795	0
23/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7259.0500	6874.8600	7.2591	6.8749	0
23/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES33 On 06-November-25			Bond Future	11.9622	12.0519	78.8531	78.4734	0
23/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	202.8200	0.0000	0.2028	0.0000	0
23/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	176.8600	0.0000	0.1769	0
23/08/2024	ES42 On 07-November-24			Bond Future	11.7587	11.8451	76.4699	75.9600	0
23/08/2024	ES42 On 06-February-25			Bond Future	11.8610	11.9496	78.0841	77.5688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9690.6600	9175.3400	9.6907	9.1753	0
23/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES42 On 08-May-25			Bond Future	11.9819	12.0698	75.3900	74.8875	0
23/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6759.1000	6256.6100	6.7591	6.2566	0
23/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES42 On 07-August-25			Bond Future	12.1077	12.1966	76.8872	76.3884	0
23/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8615.0700	8116.2400	8.6151	8.1162	0
23/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	ES42 On 06-November-25			Bond Future	12.2458	12.3361	74.1256	73.6286	0
23/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	791.6700	294.6800	0.7917	0.2947	0
23/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 07-November-24			GOVI	1059.2140	1054.0110	1059.2140	1,054.0110	685
23/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1104340.0000	1052310.0000	110.4340	105.2310	0
23/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1104240.0000	1052210.0000	110.4240	105.2210	0
23/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1104140.0000	1052110.0000	110.4140	105.2110	0
23/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 06-February-25			GOVI	1081.3340	1076.1000	1081.3340	1,076.1000	0
23/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1093340.0000	1041000.0000	109.3340	104.1000	0
23/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 08-May-25			GOVI	1102.9010	1097.8860	1102.9010	1,097.8860	0
23/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	809010.0000	758860.0000	80.9010	75.8860	0
23/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 07-August-25			GOVI	1124.6530	1119.7420	1124.6530	1,119.7420	0
23/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1136530.0000	1087420.0000	113.6530	108.7420	0
23/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GOVI On 06-November-25			GOVI	1146.5150	1141.6850	1146.5150	1,141.6850	0
23/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	345150.0000	296850.0000	34.5150	29.6850	0
23/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/08/2024	IGOV On 07-November-24			Index Future	369.6570	369.6410	369.6570	369.6410	594
23/08/2024	IGOV On 06-February-25			Index Future	377.4660	377.4760	377.4660	377.4760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	IGOV On 08-May-25			Index Future	385.0820	385.2050	385.0820	385.2050	0
23/08/2024	IGOV On 07-August-25			Index Future	392.7620	392.9590	392.7620	392.9590	0
23/08/2024	IGOV On 06-November-25			Index Future	400.4810	400.7430	400.4810	400.7430	0
23/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
23/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
23/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
23/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
23/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/08/2024	R035 On 07-November-24			Bond Future	10.6142	10.7054	91.0246	90.5056	142,413
23/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3386.9800	3029.3000	3.3870	3.0293	0
23/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	667.6700	828.9200	0.6677	0.8289	11,000
23/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8391.8900	7899.2200	8.3919	7.8992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	70.8400	97.1000	0.0708	0.0971	0
23/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8440.2900	7947.1200	8.4403	7.9471	0
23/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	69.2800	95.0400	0.0693	0.0950	0
23/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8488.6800	7995.0200	8.4887	7.9950	0
23/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	67.7500	93.0200	0.0678	0.0930	0
23/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8537.0500	8042.9200	8.5371	8.0429	1,000
23/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	66.2500	91.0500	0.0663	0.0911	0
23/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13391.0600	12874.3400	13.3911	12.8743	0
23/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	4.0700	6.2800	0.0041	0.0063	1,000
23/08/2024	R035 On 06-February-25			Bond Future	10.7025	10.7963	92.9255	92.4024	0
23/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9242.3800	8777.4000	9.2424	8.7774	0
23/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	338.0100	396.0800	0.3380	0.3961	0
23/08/2024	R035 On 08-May-25			Bond Future	10.8048	10.8974	90.2654	89.7590	0
23/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	1995.7600	1802.6800	1.9958	1.8027	150
23/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	4027.6300	4340.9600	4.0276	4.3410	0
23/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3402.5700	3132.2300	3.4026	3.1322	0
23/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2610.5700	2846.6400	2.6106	2.8466	150
23/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5163.2200	4918.0100	5.1632	4.9180	400
23/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1665.1800	1926.3800	1.6652	1.9264	0
23/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6076.2300	5712.2100	6.0762	5.7122	0
23/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1343.9400	1486.3300	1.3439	1.4863	150
23/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6389.0700	6099.2100	6.3891	6.0992	0
23/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1250.7900	1467.3400	1.2508	1.4673	0
23/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10164.7600	9776.0500	10.1648	9.7761	0
23/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	545.3400	663.0400	0.5453	0.6630	400
23/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12856.5100	12391.0100	12.8565	12.3910	0
23/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	268.8900	309.8000	0.2689	0.3098	400
23/08/2024	R035 On 07-August-25			Bond Future	10.9167	11.0103	92.0416	91.5417	0
23/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9769.8700	9400.2500	9.7699	9.4003	0
23/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1099.9900	1230.2700	1.1000	1.2303	0
23/08/2024	R035 On 06-November-25			Bond Future	11.0454	11.1404	89.3159	88.8199	0
23/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4433.0500	4255.1600	4.4331	4.2552	0
23/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3628.1500	3946.2900	3.6282	3.9463	0
23/08/2024	R053 On 07-November-24			Bond Future	11.2890	11.3650	104.1891	103.5329	3,638

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11842.1000	11231.0300	11.8421	11.2310	0
23/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	155.2900	200.3900	0.1553	0.2004	0
23/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11908.7600	11296.9600	11.9088	11.2970	0
23/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	152.3000	196.6700	0.1523	0.1967	0
23/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11975.3400	11362.8100	11.9753	11.3628	0
23/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	149.3200	192.9600	0.1493	0.1930	0
23/08/2024	R053 On 06-February-25			Bond Future	11.3732	11.4510	106.3640	105.7016	0
23/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12690.1000	12122.2400	12.6901	12.1222	0
23/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	706.3600	800.9600	0.7064	0.8010	0
23/08/2024	R053 On 08-May-25			Bond Future	11.4717	11.5486	102.6139	101.9696	0
23/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10784.9000	10316.0500	10.7849	10.3161	0
23/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1738.2500	1913.6900	1.7383	1.9137	0
23/08/2024	R053 On 07-August-25			Bond Future	11.5757	11.6532	104.6305	103.9922	0
23/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13575.1200	13070.5100	13.5751	13.0705	0
23/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1778.6900	1912.4300	1.7787	1.9124	0
23/08/2024	R053 On 06-November-25			Bond Future	11.6890	11.7675	100.7891	100.1540	0
23/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6339.8100	6168.2300	6.3398	6.1682	0
23/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5765.0200	6228.5100	5.7650	6.2285	0
23/08/2024	R186 On 07-November-24			Bond Future	8.0312	8.1434	108.8124	108.5923	142,961
23/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2166.4000	1963.9000	2.1664	1.9639	0
23/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	38.0300	55.5900	0.0380	0.0556	0
23/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2184.6100	1981.7400	2.1846	1.9817	0
23/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	37.1300	54.3200	0.0371	0.0543	0
23/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2202.8300	1999.6000	2.2028	1.9996	0
23/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	36.2500	53.0800	0.0363	0.0531	0
23/08/2024	R186 On 06-February-25			Bond Future	7.9681	8.0926	105.7710	105.5540	0
23/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	2010.4800	1835.0900	2.0105	1.8351	0
23/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	178.5500	220.1600	0.1786	0.2202	0
23/08/2024	R186 On 08-May-25			Bond Future	7.9555	8.0801	107.8766	107.6874	0
23/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1227.8000	1098.7000	1.2278	1.0987	0
23/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	449.2300	509.3800	0.4492	0.5094	0
23/08/2024	R186 On 07-August-25			Bond Future	7.9538	8.0882	104.6883	104.5145	0
23/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1820.2300	1670.6300	1.8202	1.6706	1,983
23/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	199.1900	223.3700	0.1992	0.2234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2309.7900	2149.7300	2.3098	2.1497	0
23/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	108.6800	122.4000	0.1087	0.1224	0
23/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2959.9100	2792.1100	2.9599	2.7921	0
23/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	46.4500	52.4300	0.0465	0.0524	1,983
23/08/2024	R186 On 06-November-25			Bond Future	7.9770	8.1284	106.7136	106.5526	0
23/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	734.7200	636.2800	0.7347	0.6363	0
23/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	572.0500	634.6100	0.5721	0.6346	0
23/08/2024	R202 On 07-November-24			Bond Future	269.9319	269.9891	269.9319	269.9891	1,076
23/08/2024	R202 On 06-February-25			Bond Future	270.4265	270.5043	270.4265	270.5043	0
23/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3636.4700	3714.3400	3.6365	3.7143	0
23/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R202 On 08-May-25			Bond Future	275.8790	276.0402	275.8790	276.0402	0
23/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3569.0200	3730.1500	3.5690	3.7302	0
23/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R202 On 07-August-25			Bond Future	276.0624	276.2771	276.0624	276.2771	0
23/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4462.3700	4677.1400	4.4624	4.6771	0
23/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R202 On 06-November-25			Bond Future	281.4784	281.7404	281.4784	281.7404	0
23/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5838.3700	6100.3700	5.8384	6.1004	0
23/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R209 On 07-November-24			Bond Future	10.7593	10.8453	71.5272	71.0875	17,072
23/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7034.3700	6623.0700	7.0344	6.6231	0
23/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	83.8400	112.2100	0.0838	0.1122	0
23/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7077.1900	6665.3700	7.0772	6.6654	0
23/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	82.0300	109.8800	0.0820	0.1099	0
23/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7120.0000	6707.6700	7.1200	6.7077	0
23/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	80.2600	107.6000	0.0803	0.1076	0
23/08/2024	R209 On 06-February-25			Bond Future	10.8392	10.9273	73.0204	72.5767	0
23/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7865.6900	7478.2100	7.8657	7.4782	0
23/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	353.2200	409.4100	0.3532	0.4094	0
23/08/2024	R209 On 08-May-25			Bond Future	10.9360	11.0230	71.3200	70.8891	0
23/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5707.9900	5405.6300	5.7080	5.4056	0
23/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1167.7800	1296.3600	1.1678	1.2964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R209 On 07-August-25			Bond Future	11.0399	11.1275	72.7228	72.2963	0
23/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8518.3800	8215.8800	8.5184	8.2159	0
23/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1073.8500	1197.8100	1.0739	1.1978	0
23/08/2024	R209 On 06-November-25			Bond Future	11.1551	11.2438	70.9777	70.5539	0
23/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3960.0500	3837.2300	3.9601	3.8372	0
23/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3411.5700	3712.5300	3.4116	3.7125	0
23/08/2024	R210 On 07-November-24			Bond Future	242.5510	242.5245	242.5510	242.5245	1,557
23/08/2024	R210 On 06-February-25			Bond Future	247.6741	247.6648	247.6741	247.6648	0
23/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8064.1300	8054.8400	8.0641	8.0548	0
23/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R210 On 08-May-25			Bond Future	249.2666	249.3314	249.2666	249.3314	0
23/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1236.5900	1301.4100	1.2366	1.3014	0
23/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R210 On 07-August-25			Bond Future	254.2339	254.3460	254.2339	254.3460	0
23/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5793.9400	5905.9800	5.7939	5.9060	0
23/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R210 On 06-November-25			Bond Future	255.7595	255.9136	255.7595	255.9136	0
23/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3619.4600	3773.6000	3.6195	3.7736	0
23/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/08/2024	R213 On 07-November-24			Bond Future	9.5612	9.6624	89.4797	89.0456	77,004
23/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6793.2800	6368.4800	6.7933	6.3685	0
23/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	40.7500	50.0500	0.0408	0.0501	0
23/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6831.3600	6406.3300	6.8314	6.4063	0
23/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	39.8700	48.9400	0.0399	0.0489	0
23/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6869.4300	6444.1700	6.8694	6.4442	0
23/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	39.0100	47.8500	0.0390	0.0479	0
23/08/2024	R213 On 06-February-25			Bond Future	9.6227	9.7278	91.3483	90.9118	0
23/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7036.8700	6633.1300	7.0369	6.6331	0
23/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	185.1500	217.9600	0.1852	0.2180	0
23/08/2024	R213 On 08-May-25			Bond Future	9.7033	9.8073	89.6104	89.1919	0
23/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4216.4400	3919.9600	4.2164	3.9200	0
23/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	995.8600	1117.8500	0.9959	1.1179	0
23/08/2024	R213 On 07-August-25			Bond Future	9.7956	9.9013	91.3745	90.9642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7526.5400	7236.6100	7.5265	7.2366	0
23/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	619.1000	739.4900	0.6191	0.7395	0
23/08/2024	R213 On 06-November-25			Bond Future	9.9108	10.0190	89.5897	89.1851	0
23/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2975.7400	2755.0300	2.9757	2.7550	0
23/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2455.6800	2639.5800	2.4557	2.6396	0
23/08/2024	R214 On 07-November-24			Bond Future	11.1218	11.2078	66.8539	66.3871	21,063
23/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7455.1000	7016.0200	7.4551	7.0160	0
23/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	83.3600	111.0700	0.0834	0.1111	0
23/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7498.8100	7059.2600	7.4988	7.0593	0
23/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	81.6000	108.8400	0.0816	0.1088	0
23/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7542.5100	7102.4700	7.5425	7.1025	0
23/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	79.8700	106.6200	0.0799	0.1066	0
23/08/2024	R214 On 06-February-25			Bond Future	11.2045	11.2926	68.2500	67.7783	0
23/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4106.1700	3792.6100	4.1062	3.7926	554
23/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1263.7600	1421.8300	1.2638	1.4218	0
23/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5999.5900	5628.3800	5.9996	5.6284	554
23/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	712.6300	813.0500	0.7126	0.8131	0
23/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7827.7800	7419.6100	7.8278	7.4196	0
23/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	418.4400	481.9000	0.4184	0.4819	0
23/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11444.4400	10994.8500	11.4444	10.9949	0
23/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	123.7800	145.8200	0.1238	0.1458	554
23/08/2024	R214 On 08-May-25			Bond Future	11.2968	11.3840	66.3056	65.8444	0
23/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6562.8100	6284.7800	6.5628	6.2848	0
23/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1071.5700	1254.6900	1.0716	1.2547	0
23/08/2024	R214 On 07-August-25			Bond Future	11.3957	11.4836	67.6103	67.1522	0
23/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8722.4000	8402.0000	8.7224	8.4020	0
23/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1199.1200	1336.8500	1.1991	1.3369	0
23/08/2024	R214 On 06-November-25			Bond Future	11.5061	11.5952	65.6179	65.1608	0
23/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4358.6600	4137.9300	4.3587	4.1379	0
23/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3673.0800	3909.4700	3.6731	3.9095	0
23/08/2024	R248 On 07-November-24			Bond Future	11.2691	11.3450	81.1195	80.6108	251,189
23/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9274.0800	8798.5900	9.2741	8.7986	0
23/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	111.9900	145.1500	0.1120	0.1452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9326.2700	8850.2200	9.3263	8.8502	0
23/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	109.7500	142.3500	0.1098	0.1424	0
23/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9378.4600	8901.8700	9.3785	8.9019	0
23/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	107.5900	139.6500	0.1076	0.1397	0
23/08/2024	R248 On 06-February-25			Bond Future	11.3548	11.4324	82.8135	82.3002	10,000
23/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8812.9400	8437.4800	8.8129	8.4375	0
23/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	615.8400	753.6300	0.6158	0.7536	0
23/08/2024	R248 On 08-May-25			Bond Future	11.4495	11.5262	80.0153	79.5158	0
23/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8300.9600	7935.8400	8.3010	7.9358	0
23/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1342.1800	1476.5700	1.3422	1.4766	0
23/08/2024	R248 On 07-August-25			Bond Future	11.5510	11.6282	81.5894	81.0947	0
23/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10940.2900	10573.1100	10.9403	10.5731	0
23/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1384.8500	1512.4100	1.3849	1.5124	0
23/08/2024	R248 On 06-November-25			Bond Future	11.6636	11.7417	78.7241	78.2318	0
23/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5042.1900	4817.1000	5.0422	4.8171	0
23/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4560.3000	4827.5700	4.5603	4.8276	0
23/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0